

The Hongkong and Shanghai Banking Corporation Limited – Mauritius Branch
Liquidity Coverage Ratio (LCR)
for the quarter ended 31 March 2019

LCR common disclosure template			
<i>HSBC CONSOLIDATED</i>		TOTAL UNWEIGHTED VALUE (quarterly average of monthly observations)	TOTAL WEIGHTED VALUE (quarterly average of monthly observations)
Reporting Date: Quarter ended 31 Mar 2019			
		MUR	MUR
HIGH-QUALITY LIQUID ASSETS			
1	Total high-quality liquid assets (HQLA)	8,205,040,916	8,205,040,916
CASH OUTFLOWS			
2	Retail deposits and deposits from small business customers, of which:		
3	<i>Stable deposits</i>		
4	<i>Less stable deposits</i>	13,025,687,226	1,302,568,723
5	Unsecured wholesale funding, of which:		
6	<i>Operational deposits (all counterparties)</i>	2,411,859,871	602,964,968
7	<i>Non-operational deposits (all counterparties)</i>	2,851,049,459	1,593,192,773
8	<i>Unsecured debt</i>		
9	Secured wholesale funding		
10	Additional requirements, of which:		
11	<i>Outflows related to derivative exposures and other collateral requirements</i>	949,721,509	949,721,509
12	<i>Outflows related to loss of funding on debt products</i>		
13	<i>Credit and liquidity facilities</i>	-	-
14	Other contractual funding obligations	962,427,470	962,427,470
15	Other contingent funding obligations		
16	TOTAL CASH OUTFLOWS	20,200,745,534	5,410,875,442
CASH INFLOWS			
17	Secured funding (e.g. reverse repos)		
18	Inflows from fully performing exposures	1,539,372,844	1,249,862,979
19	Other cash inflows	4,414,556,111	2,171,307,971
20	TOTAL CASH INFLOWS	5,953,928,955	3,421,170,950
			TOTAL ADJUSTED VALUE
21	TOTAL HQLA		8,205,040,916
22	TOTAL NET CASH OUTFLOWS		1,983,436,702
23	LIQUIDITY COVERAGE RATIO (%)		414%
24	QUARTERLY AVERAGE OF DAILY HQLA		8,323,513,959

Quarterly average LCR for Q1 19 remained flat at 414% as a result of no major movements in HQLA and net cash outflows.

